

**CHINA CONSTRUCTION BANK CORPORATION  
LIMITED**

**Hong Kong Branch**

**Regulatory Disclosures**

**For the quarter ended**

**30 September 2020**

**(Unaudited)**

**China Construction Bank Corporation - Hong Kong Branch**  
**Financial Information Disclosure Statement**  
**For the 3 months ended 30 September 2020**  
**Liquidity Coverage Ratio Standard Disclosure Template**

In HK\$ thousands		Quarter ended 30 Sep 2020 (65 data points)		Quarter ended 30 Jun 2020 (60 data points)	
		(a)	(b)	(a)	(b)
Basis of disclosure: Hong Kong office		Unweighted value (average)	Weighted value (average)	Unweighted value (average)	Weighted value (average)
<b>A. HQLA</b>					
1	Total HQLA		41,973,373		39,964,457
<b>B. CASH OUTFLOWS</b>					
2	Retail deposits and small business funding, of which:	-	-	-	-
3	Stable retail deposits and stable small business funding	-	-	-	-
4	Less stable retail deposits and less stable small business funding	-	-	-	-
4a	Retail term deposits and small business term funding	-	-	-	-
5	Unsecured wholesale funding (other than small business funding), and debt securities and prescribed instruments issued by the AI, of which:	72,734,139	53,265,965	85,103,480	57,508,636
6	Operational deposits	-	-	-	-
7	Unsecured wholesale funding (other than small business funding) not covered in row 6	71,484,880	52,016,706	79,721,176	52,126,332
8	Debt securities and prescribed instruments issued by the AI and redeemable within the LCR period	1,249,259	1,249,259	5,382,304	5,382,304
9	Secured funding transactions (including securities swap transactions)		31,515		-
10	Additional requirements, of which:	30,665,306	7,133,276	27,672,463	6,457,557
11	Cash outflows arising from derivative contracts and other transactions, and additional liquidity needs arising from related collateral requirements	666,640	666,640	449,903	449,903
12	Cash outflows arising from obligations under structured financing transactions and repayment of funding obtained from such transactions	-	-	-	-
13	Potential drawdown of undrawn committed facilities (including committed credit facilities and committed liquidity facilities)	29,998,666	6,466,636	27,222,560	6,007,654
14	Contractual lending obligations (not otherwise covered in Section B) and other contractual cash outflows	1,419,212	1,419,212	3,045,043	3,045,043
15	Other contingent funding obligations (whether contractual or non-contractual)	75,144,007	3,203,704	88,630,961	3,215,691
16	Total Cash Outflows		65,053,672		70,226,927
<b>C. CASH INFLOWS</b>					
17	Secured lending transactions (including securities swap transactions)	340,925	-	536,482	-
18	Secured and unsecured loans (other than secured lending transactions covered in row 17) and operational deposits placed at other financial institutions	42,727,697	30,419,820	64,968,108	48,411,825
19	Other cash inflows	26,125,049	3,069,831	19,136,056	1,447,859
20	Total Cash Inflows	69,193,671	33,489,651	84,640,646	49,859,684
<b>D. LIQUIDITY COVERAGE RATIO (ADJUSTED VALUE)</b>					
21	Total HQLA		41,973,373		39,964,457
22	Total Net Cash Outflows		31,564,021		21,183,998
23	LCR (%)		133.73%		198.13%

Average Liquidity Coverage Ratio (LCR) is disclosed in accordance with Section 103A of the Banking (Disclosure) Rules. The average LCR for each quarter is based on the arithmetic mean of its LCR as at the end of each working day in the quarter as required by the Hong Kong Monetary Authority for its regulatory purposes.

**China Construction Bank Corporation - Hong Kong Branch**  
**Financial Information Disclosure Statement**  
**For the 3 months ended 30 September 2020**  
**Net Stable Funding Ratio**

<b>Basis of disclosure: Hong Kong office</b> <b>Currency: HK\$'000</b>	<b>Quarter ended 30 September 2020</b>	<b>Quarter ended 30 June 2020</b>
Total available stable funding	117,345,007	125,199,851
Total required stable funding	101,396,621	106,673,309
NSFR (%)	115.73	117.37

Net Stable Funding Ratio (NSFR) is disclosed in accordance with Section 103AB of the Banking (Disclosure) Rules and reported in the Return of Stable Funding Position submitted to HKMA.

Net stable funding ratio means the ratio of the amount of the Branch's available stable funding ("ASF") to the amount of the Branch's required stable funding ("RSF").

ASF is the sum of weighted amounts of the Branch's on-balance sheet liabilities. RSF is the sum of weighted amounts of the Branch's on-balance sheet assets and off-balance sheet obligations.

In compliance with the Banking (Disclosure) Rules, the disclosure statement has been disclosed.